-100

		JPRSNavigatorViewer on local forest for OfficialIntFXBook	Book			<u>.</u>
resultMTM	1		7	,		11
+ finObject=trade	;	finObjectname finObjectversion	ctversion finObjectportfolio		vc.env.date vc.env.name vc.valueDate	c.valueDate
- name=?	57	Lunderlier621177_TurboBinaryOption_Redeemer	0 JPY_USD_Binary	y 2003-07-11	INFXMO	INFXMO 2003-07-11
- version=?	8		0 JPY_USD_Binary	y 2003-07-11	INFXMO	2003-07-11
- book=#OfficialIntFXBook	53	Lundertler264233_TurboBinaryOption_Redeemer	BINA_USD_BINA	JPY_USD_Binary 2003-07-11	INFXMO	INFXMO 2003-07-11
— portfolio=#JPY_USD_Binary	8	_Underlier820470_KO_swaption	BMB_CISU_YAL 0	JPY_USD_Binary   2003-07-11	INFXMO	INFXMO 2003-07-11
o^=^	8	1_Underlier8204702_KO_swaption_DynamicHedgeReserve_Unbert	0 JPY_USD_Binary	y 2003-07-11	INFXMO	2003-07-11
⊕ env≖baseEnv	95		Blra_USD_Bina	JPY_USD_Binary 2003-07-11	INFXMO	nFXMO 2003-07-11
- date=?	8	I_Underlier6204701_KO_swaptton_DynamicHedgeReserve_Bent	O JPY_USD_Binary	y 2003-07-11	INFXMO	INFXMO  2003-07-11
- name=?	Z		O JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	2003-07-10
- valueDate=?	65		0 JPY_USD_Bina	JPY_USD_Binary  2003-07-10	INFXMO	INFXMO 2003-07-10
- scenarioLabel=?	99	Lunderlier620330_TurboBinaryOptton_Redeemen	o JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	INDEXIMO 2003-07-10
L scenariolD=?	67		O JPY_USD_BINA	JPY_USD_Binary  2003-07-10	INFXMO	2003-07-10
- mtm-money	88	I_Underlier621199_TurboBinaryOptton_Redeemer	o JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	INFXMO 2003-07-10
اءغ /	69	I_Underlier621369_TurboBinaryOption_Redeemer	0 JPY_USD_Binary	y 2003-07-10	INFXMO	INTEXMO 2003-07-10 -
/ cch=;	2	!_Underlier513767_TurboBinaryOptron	o JPY_USD_Bina	JPY_USD_Binary   2003-07-10	INFXMO	INFXMO 2003-07-10
— businessDate≖11 Jul2003	~	_Underlier515611_TurboBinaryOption	o JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	INF XMO 2003-07-10
- status=?	72	i_Underlier621189_TurboBinaryOption_Redeemer	O JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	INF-XMO 2003-07-10
⊕ provenance=provenance	73	_Underlier621323_TurboBinaryOption_Redeemer	O JPY_USD_Blna	JPY_USD_BInary  2803-07-10	INFXMO	2003-07-10
- source=?	74	!_Underlier514363_TurboBinaryOption	0 JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	INFXMO 2003-07-10
- time=?	75	L_Underlier621131_TurboBinaryOption_Redeemer	0 JPY_USD_Bina	JPY_USD_Binary  2003-07-10	IMEXIMO	2003-07-10
	76	LUnderlier507766_HamaBinaryOption	o JPY_USD_Bina	JPY_USD_Binary   2003-07-10	INFXMO	INFXMO 2003-07-10
	77	Lunderlier511395_TurboBinaryOption	O JPY_USD_Bina	JPY_USD_Binary 2003-07-10	INFXMO	INF XMO 2003-07-10
1~						
7	126 tm					
-	usa.					
Cast County	m.					

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Steps	Query Tree	Choice	No Trees
1	?-210	resultCashflow resultMTM-212 resultPosition	11,187,650
2	resultMTM-212 finObject=? vc=? mtm=? businessDate=?-214 status=? provenance=?	2Jul2003 3Jul2003 4Jul2003 7Jul2003 8Jul2003 9Jul2003 10Jul2003 11Jul2003 <b>14Jul2003-216</b>	4,780,652
3	resultMTM-212 finObject=? vc=?-218 mtm=? businessDate=14Jul2003 status=? provenance=?	vc-220	522,404
4	resultMTM finObject=? vc=vc-218 env=?-222 valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	baseEnv-224 perturbEnv regenEnv replaceEnv	522,404
5	resultMTM finObject=?-226 vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	trade-228	15,956

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Steps	Query Tree	Choice	No. Trees
6	resultMTM finObject=trade name=? version=? book=? portfolio=?-230 vc=vc env=baseEnv date=? name= valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?	I_OFFICIAL_INTFX_Fx_Fwds I_OFFICIAL_INTFX_Fx_Options I_OFFICIAL_INTFX_MultiCey_Swap I_OFFICIAL_INTFX_SingleCcy_Swap I_OFFICIAL_INTFX_Vanilla_Turbos JPY_USD_Binary-232 JPY_USD_Binary_StepDown JPY_USD_Non_Capped_KO MultiCcy_Binary USD_JPY_Capped_Turbos_Callable	15,956
7	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=? businessDate=14Jul2003 status=? provenance=?		126

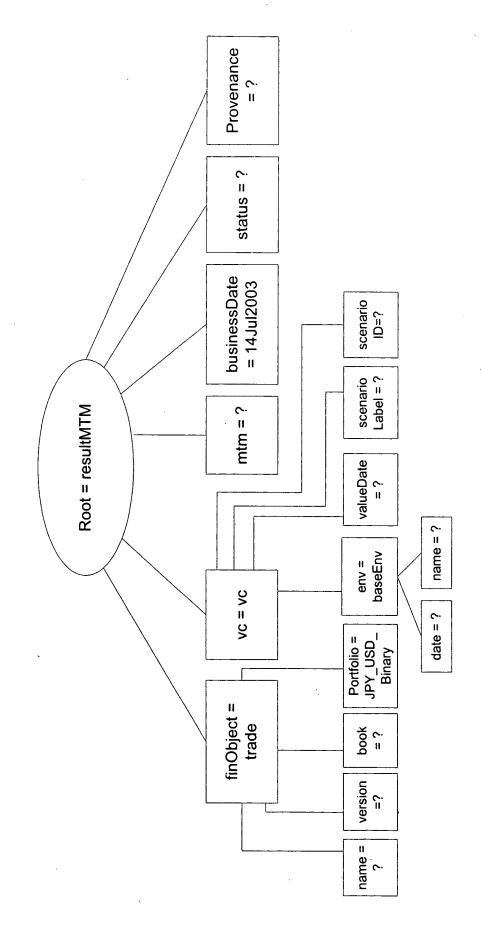


Figure 2c

finObject,portfolio   vc.env.date   vc.env.name   vc.valueDate   businessDate   status     bok   JPY_USD_Binary   2003-07-11   InIFXMO   2003-07-11   2003-07-14   Present     bok   JPY_USD_Binary   2003-07-11   InIFXMO   2003-07-14   Present     column   Albara   Albara   Albara   Albara   Albara     column   Albara   Albara   Albara   Albara   Albara     column   Albara   Albara   Albara   Albara   Albara     column   Albara     column   Albara   Albara     column   Albara	finObject, portfolio   vc.env.date   vc.env.name   vc.valueDate   businessDate   status     JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present     JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-14   Present     S10   312   502   504   214   314     FXMO   2003-07-11   -763001.40   USD   2003-07-14   Present     FXMO   2003-07-11   -783001.40   USD   2003-07-14   Present     FXMO   2003-07-11   -290438.07   USD   2003-07-14		304	306	104 230	308		310 312	2 214	314
JPY_USD_Binary         2003-07-11         InIFXMO         2003-07-11         2003-07-14         Present           S10         312         502         504         214         314           sent           FXMO         2003-07-11         -763001.40         USD         2003-07-14         Present           FXMO         2003-07-11         -529622.00         USD         2003-07-14         Present           FXMO         2003-07-11         -529622.00         USD         2003-07-14         Present           FXMO         2003-07-11         -2004-38.07         USD         2003-07-14         Present	JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present	finObject.version finObject.book	] &		ect.portfolio	vc.env.date	vc.env.name	-	businessDate	status
JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present     JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-14   Present     JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-14   Present     FXMO   2003-07-11   -763001.40   USD   2003-07-14   Present     FXMO   2003-07-11   -529622.00   USD   2003-07-14   Present     FXMO   2003-07-11   0.00   USD   2003-07-14   Present     FXMO   2003-07-11   -290438.07   USD   2003-07-14   Present     FXMO   2003-07-11   -250438.07   USD   2003-07-14   Presen	JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present     JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-14   Present     FXMO   2003-07-11   -138797.17   USD   2003-07-14   Present     FXMO   2003-07-11   -529622.00   USD   2003-07-14   Present     FXMO   2003-07-11   -290438.07   USD   2003-07-14   USD   2003-07-14   USD   2003-07-14   USD   2003-07-14   USD   20	OfficialIntFXBook	🖁		USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present     310   312   502   504   214   314     516   516   516   516     517   516     518   517   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518   518     519   518     519   518   518     519   518     51	JPY_USD_Binary   2003-07-11   InIFXMO   2003-07-14   Present     JPY_USD_Binary   2003-07-11   InIFXMO   2003-07-11   2003-07-14   Present     JPY_USD_Binary   2003-07-11   InIFXMO   2003-07-11   2003-07-14   Present     JPY_USD_Binary   2003-07-11   InIFXMO   2003-07-11   2003-07-14   Present     232	OfficialIntFXBook	lΨ		USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present     JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present     232	JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present	OfficialIntFXBook	1 🛱		USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present	JPY_USD_Binary   2003-07-11   IntFXMO   2003-07-11   2003-07-14   Present	OfficialIntFXBook	. ш		USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
310 312 504 214 314 314 314 314 314 314 314 314 314 3	310 312 502 504 214 314  3.10 312 502 504 214 314  3.14 3.14  3.10 3.12 502 50.4 2.14 3.14  3.14 3.14  3.14 3.14  3.14 3.14  3.16 3.203-07-11 -763001.40 USD 2003-07-14 Present  IFXMO 2003-07-11 -529622.00 USD 2003-07-14 Present  IFXMO 2003-07-11 0.00 USD 2003-07-14 Present  IFXMO 2003-07-11 0.00 USD 2003-07-14 Present  IFXMO 2003-07-11 0.00 USD 2003-07-14 Present  IFXMO 2003-07-11 -290438.07 USD 2003-07-14 Present	OfficialIntFXBook			USD_Binary	2003-07-11	IntFXMO	2003-07-11	2003-07-14	Present
310         312         502         504         214         314           S.env.name         vc.valueDate         mtm.amount         mtm.ccy         businessDate         status           IFXMO         2003-07-11         -763001.40         USD         2003-07-14         Present           IFXMO         2003-07-11         -138797.17         USD         2003-07-14         Present           IFXMO         2003-07-11         -529622.00         USD         2003-07-14         Present           IFXMO         2003-07-11         -290438.07         USD         2003-07-14         Present	310         312         502         504         214         314           S.env.name         vc.valueDate         mtm.amount         mtm.ccy         businessDate         status           IFXMO         2003-07-11         -763001.40         USD         2003-07-14         Present           IFXMO         2003-07-11         -529622.00         USD         2003-07-14         Present           IFXMO         2003-07-11         -529622.00         USD         2003-07-14         Present           IFXMO         2003-07-11         -290438.07         USD         2003-07-14         Present           IFXMO         2003-07-11         -290438.07         USD         2003-07-14         Present				232				216	
wc.valueDate         mtm.amount         mtm.ccy         businessDate         status           2003-07-11         -763001.40         USD         2003-07-14         Present           2003-07-11         -138797.17         USD         2003-07-14         Present           2003-07-11         -529622.00         USD         2003-07-14         Present           2003-07-11         -0.00         USD         2003-07-14         Present           2003-07-11         -290438.07         USD         2003-07-14         Present	nme         vc.valueDate         mtm.amount         mtm.ccy         businessDate         status           2003-07-11         -763001.40         USD         2003-07-14         Present           2003-07-11         -138797.17         USD         2003-07-14         Present           2003-07-11         -529622.00         USD         2003-07-14         Present           2003-07-11         -290438.07         USD         2003-07-14         Present           2003-07-11         -290438.07         USD         2003-07-14         Present           2003-07-11         -290438.07         USD         2003-07-14         Present	304 308	8			12	205			14
2003-07-11       -763001.40       USD       2003-07-14         2003-07-11       -138797.17       USD       2003-07-14         2003-07-11       -529622.00       USD       2003-07-14         2003-07-11       0.00       USD       2003-07-14         2003-07-11       -290438.07       USD       2003-07-14	2003-07-11 -763001.40 USD 2003-07-14 2003-07-11 -138797.17 USD 2003-07-14 2003-07-11 -529622.00 USD 2003-07-14 2003-07-11 0.00 USD 2003-07-14 2003-07-11 -290438.07 USD 2003-07-14	finObject.version vc.env.date	<u> </u>	/c.env.name		mtm.amour		<u> </u>		<u></u>
2003-07-11 -138797.17 USD 2003-07-14 2003-07-11 -529622.00 USD 2003-07-14 2003-07-11 0.00 USD 2003-07-14 2003-07-11 -290438.07 USD 2003-07-14	2003-07-11 -138797.17 USD 2003-07-14 2003-07-11 -529622.00 USD 2003-07-14 2003-07-11 0.00 USD 2003-07-14 2003-07-11 -290438.07 USD 2003-07-14 216	2003-07-11	<del>                                     </del>	IntFXMO	2003-07-11	-763001.40		2003-07-14	Present	<del></del>
2003-07-11     -529622.00     USD     2003-07-14       2003-07-11     0.00     USD     2003-07-14       2003-07-11     -290438.07     USD     2003-07-14	2003-07-11 -529622.00 USD 2003-07-14 2003-07-11 0.00 USD 2003-07-14 2003-07-11 -290438.07 USD 2003-07-14 216	2003-07-11		IntFXMO	2003-07-11	-138797.17		2003-07-14	Present	<del>-</del>
2003-07-11 0.00 USD 2003-07-14 2003-07-11 -290438.07 USD 2003-07-14	2003-07-11 0.00 USD 2003-07-14 2003-07-11 -290438.07 USD 2003-07-14 216	2003-07-11	-	IntFXMO	2003-07-11	-529622.00	OSN	2003-07-14	Present	<u> </u>
2003-07-11 -290438.07 USD 2003-07-14	2003-07-11 -290438.07 USD 2003-07-14 216	2003-07-11	-	IntFXMO	2003-07-11	0.00	dsn	2003-07-14	Present	
	216	2003-07-11		IntFXMO	2003-07-11	-290438.07	OSN	2003-07-14	Present	Γ

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		206	208
Steps	Query Tree	Choice	No. Trees
8	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=-402	money-404	126
	businessDate=14Jul2003 status=? provenance=?		
9	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money-404 amount=?-502 ccy=?-504 businessDate=14Jul2003 status=? provenance=?		126

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Steps	Query Tree	Choice	No. Trees
10	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=-602	provenance-604	126
11	resultMTM finObject=trade name=? version=? book=? portfolio=JPY_USD_Binary vc=vc env=baseEnv date=? name=? valueDate=? scenarioLabel=? scenarioID=? mtm=money amount=? ccy=? businessDate=14Jul2003 status=? provenance=provenance source=? time=?		126

Figure 7

e e	305 30	308	310 502		504 214	4 314	4 ,702	704
						\	\	\
finObject.name	vc.env.date	vc.env.name mtm.amount	mtm.amount	mtm.ccy	mtm.ccy businessDate	status	provenance.source	provenance.time
1_Underlier_2435342 2003-07-11 IntFXMO	2003-07-11	IntFXMO	-763001.40	OSD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
1_Underlier_3273872 2003-07-11 IntFXMO	2003-07-11	IntFXMO	-138797.17	asn	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
1_Underlier_4455342 2003-07-11 IntFXMO	2003-07-11	IntFXMO	-529622.00	OSD	2003-07-14	Present	hpc_UpOnlyRun	14Jul2003 21:20:41
L_Underlier_5344442 2003-07-11	2003-07-11	IntFXMO	00:00	asn	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49
L_Underlier_6744449 2003-07-11	2003-07-11	IntFXMO	-290438.07	asn	2003-07-14	Present	hpc_UpOnlyRun	15Jul2003 3:22:49

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#### Tree 1 Tree 2

802-perturbation = tweak-804 806-curve = ?

808-point = ?

810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

802-perturbation = tweak-804 806-curve = irCurve-820 823-ccy = "USD"

> 808-point = curvePoint-828 830-maturity = "1Y"

810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

#### Tree 3

#### Tree 4

802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818amount = "1"

802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "USD" 826-index = ? 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = ? 810a-tweakSpec = \_

Figure 9

Tree 2 Result	802-perturbation=tweak-804 806-curve=? 806-curve=? 808-point =irVolPoint-832 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 816-direction = "UP" 818-amount = "1" 802-perturbation = "824 806-curve=irSwaption Vol824 822-ccy="AUD" 822-ccy="SWAP" 826-index="SWAP" 830-maturity="1Y" 834-tenor="5Y" 810a-tweakSpec = tweakSpec-810b 816-direction = "UP" 818-amount = "1" 818-amount = "1"
Tree 1 Tre	802-perturbation=tweak-804 806-curve=irSwaption Vol824 822-ccy="AUD" 826-index="SWAP" 808-point =irVolPoint-832 830-maturity="17" 834-tenor="57" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"

Tree 1	Tree 2	Result
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD" 826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "17" 834-tenor = "57" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP"	802-perturbation = tweak-804 806-curve = 808-point = irVolPoint-832 830-maturity = "1Y" 834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"	802-perturbation = tweak 806-curve =  808-point = irVolPoint-832 830-maturity = "17" 834-tenor = "57"  810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 818-amount = "1"

Figure 11

Tree 1	Tree 2	Result
802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD"	802-perturbation = tweak-804 806-curve = ?	802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy = "AUD"
826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "1 Y"	808-point =	826-index = "SWAP" 808-point =
834-tenor = "5Y" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec	810a-tweakSpec = ?	810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814
816-direction = "UP" 818-amount = "1"		816-direction = "UP" 818-amount = "1"

Result	802-perturbation = tweak-804 806-curve =?	808-point = ?	810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec-814 816-direction = "UP" 818-amount = "1"
Tree 2	802-perturbation = tweak-804 806-curve = ?	808-point = ?	810a-tweakSpec =
Tree 1	802-perturbation = tweak-804 806-curve = irSwaptionVol-824 822-ccy= "AUD"	826-index = "SWAP" 808-point = irVolPoint-832 830-maturity = "17"	834-tenor = "51" 810a-tweakSpec = tweakSpec-810b 812-spec = perturbationSpec 816-direction = "UP" 818-amount = "1"

*(*)%

Figure 13

Tree 1	Tree 2	Tree 3
802-perturbation = tweak-804	802-perturbation = tweak-804	802-perturbation = tweak-804
806-curve = irCurve-820	806-curve = irSwaptionVol-824	806-curve = irSwaptionVol-824
823-ccy= "USD"	822-ccy = "USD"	822-ccy= "AUD"
	826-index = "SWAP"	826-index = "SWAP"
808-point = curvePoint-828	808-point = irVolPoint-832	808-point = irVolPoint-832
830-maturity = "1Y"	830-maturity = "1Y"	830-maturity = "1 Y"
	834-tenor = "2Y"	834-tenor = "5Y"
810a-tweakSpec = tweakSpec-810b		
812-spec = perturbationSpec-814	810a-tweakSpec = tweakSpec-810b	810a-tweakSpec = tweakSpec-810b
816-direction = "UP"	812-spec = perturbationSpec-814	812-spec = perturbationSpec-814
818-amount = "1"	816-direction = "UP"	816-direction = "UP"
	818-amount = "1"	818-amount = "1"

```
1402
               1404
                     1408
resultPosition /
      finObject=trade
            name=?-1410
· 218- vc=vc-220
       222-env=perturbEnv-1412
             802-perturbation=tweak-804
                   806-curve=irCurve-820
                              ccy=?-823
                   808-point=curvePoint-828
                              maturity=?-830
                  810a-tweakSpec=tweakSpec-810b
                         812—spec=perturbationSpec-814
                                    direction=?-816
                                    amount=?-818
1406-delta=money-1414
      1416-- amount=?
```

```
1502
resultPosition
      finObject=trade
      1410-name="Trade1"
      vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                         823-ccy="EUR"-1504
                        point=curvePoint-828
                              maturity=?-830
                        tweakSpec=tweakSpec-810b
                              spec=perturbationSpec-814
                               816-direction="UP"-1506
                               818- amount=?
      delta=money
            amount=?
```

```
resultPosition
finObject=trade
1410_name=_
vc=vc
env=perturbEnv
perturbation=tweak
curve=irCurve
ccy=_-823
808_point=?
tweakSpec=tweakSpec
spec=perturbationSpec-814
816_direction=_
818_amount=?

1406_delta=money-1414
1416_amount=?
```

```
1502
resultPosition
     finObject=trade
     1410-name="Trade1"
     vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                        823-ccy="EUR"-1504
                        point=?-17.02
                        tweakSpec=tweakSpec
                              spec=perturbationSpec
                               816-direction="UP"-1506
                                    amount=?
     delta=money
           amount=?
```

```
1502
Query Tree 1: resultPosition
      finObject=trade
      1410-name="Trade1"
      vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                         823-ccy="USD"-1802
                        point=?-1702
                        tweakSpec=tweakSpec
                              spec=perturbationSpec
                               816-direction="UP"-1506
                                    amount=?
      delta=money
            amount=?
Query Tree 2: resultPosition
      finObject=trade
      1410-name="Trade1"
      vc=vc
            env=perturbEnv
                  perturbation=tweak
                        curve=irCurve
                         823-ccy="USD"-1802
                        point=?-1702
                        tweakSpec=tweakSpec
                              spec=perturbationSpec
                               816-direction="DN"-1804
                                    amount=?
     delta=money
```

amount=?

1

```
resultPosition
finObject=trade
name=?
vc=vc
env=perturbEnv
perturbation=tweak
806—curve=_
point=?
tweakSpec=tweakSpec
spec=perturbationSpec
direction=_
amount=?
delta=money
amount=?
```

```
resultPosition
     finObject=trade
            name=?
     vc=vc
           env=perturbEnv
                 perturbation=tweak
                  806—curve=irSwaptionVol-824
                        822-ccy="AUD"-2002
                         826-index="SWAP"-2004
                        point=?
                       tweakSpec=tweakSpec
                             spec=perturbationSpec-814
                               816-direction="UP"-1506
                                    amount=?
     delta=money
           amount=?
```

```
resultPosition
finObject=trade
1410_name=_
vc=vc
env=perturbEnv
802_perturbation=tweak-804
806_curve=_
808_point=_
tweakSpec=tweakSpec
spec=perturbationSpec
816_direction=_
amount=?
delta=money
amount=?
```

```
2204
resultPosition
     finObject=trade
      1410-name="Trade2"
      vc=vc
           env=perturbEnv
                  perturbation=tweak
                   806-curve=irCurve-820
                        823-ccy="EUR"-1504
                  808-point=curvePoint-828
                        830-maturity="3Y"-2202
                       tweakSpec=tweakSpec
                              spec=perturbationSpec
                               816-direction="UP"-1506
                                    amount=?
     delta=money
           amount=?
```

Figure 24

